BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

Form N-Q July 27, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21413

Name of Fund: BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Floating Rate Income

Strategies Fund, Inc., 55 East 52nd Street, New York, NY 10055

Registrant s telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

Consolidated Schedule of Investments May 31, 2016 (Unaudited) BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

Common Stocks (a)

Chemicals 0.0%

Shares

(Percentages shown are based on Net Assets)

Value

Secretary Chemicals Inc. 143,928 7,196 8,389 1,396 8,389 1,396	GEO Specialty Chemicals, Inc. (b)	23,849	\$	1,193
Diversified Financial Services 0.0% Card Hodings Ltd. 309.827.230 3.098 Card Hodings Ltd. 14.005 57,761 Card Management Services 0.0% 14.005 57,761 Card Management Services 0.0% 18.005 Card Management 0.0% 0.0% Card Management 0.0% Card Management 0.0% Card Man		143,928	3	7,196
Diversified Financial Services 0.0% Card Hodings Ltd. 309.827.230 3.098 Card Hodings Ltd. 14.005 57,761 Card Management Services 0.0% 14.005 57,761 Card Management Services 0.0% 18.005 Card Management 0.0% 0.0% Card Management 0.0% Card Management 0.0% Card Man		,		,
Diversified Financial Services 0.0% Card Hodings Ltd. 309.827.230 3.098 Card Hodings Ltd. 14.005 57,761 Card Management Services 0.0% 14.005 57,761 Card Management Services 0.0% 18.005 Card Management 0.0% 0.0% Card Management 0.0% Card Management 0.0% Card Man				0.200
Manual Land Manual Hold Co., Inc., (c) 0.0 0.	Discovities I Financial Countries 0.000			8,389
Real Incare Management Services 0.0% 14,906 57,761 10,006 0.0% 0.		200 927 220	`	2 000
New Millennium HoldCo, Inc. (c)		309,827,230)	3,098
Oil, Gas & Consumable Fuels 0.9% 31,185 Southcrost Mollings LP 189 31,185 Southcrost Molling International 31,185 Semiconductors & Semiconductor Equipment 0.0% 1,860 32,606 Total Common Stocks 0.0% 1,860 32,606 Total Common Stocks 0.0% 1,860 32,606 Fear Asset-Backed Securities (b)(d) 3,3% (000) ALM Loan Funding: USD 250 244,150 Series 2012-5A, Class SB, 36.3%, 10/18/27 USD 250 244,150 Series 2013-7RA, Class CB, 56.4%, 4/24/24 900 845,515 ALM XVI Ld, Alc, Class CB, 56.4%, 4/24/24 900 845,515 ALM XVI Ld, Alc, Class CB, 1, Class CB, 1, 1/18/25 1,000 970,638 ALM XVI Ld, Alc, Class CB, 1, Class CB, 1, 1/18/25 1,000 970,638 ALM XVI Ld, Series 2014-15A, Class CB, 1, 48/8, 1/19/25 1,000 970,638 ALM XVI Ld, Alc, Series 2014-15A, Class CB, 4, 48%, 1/19/25 1,000 971,834 Ares XXXVII CLO Ld, Series 2014-14A, Class CB, 4, 48%, 1/19/15/26 1,00 971,834		14.000	-	57.7(1
Southcross Holdings LP		14,906)	5/,/61
Semiconductors & Semiconductor Equipment 0.0% 31,185		0.0	`	21 105
Semiconductors & Semiconductor Equipment 0.0% 32,606 Total Common Stocks 0.0% 1,860 32,606 Total Common Stocks 0.0% 133,039				31,185
Semiconductors & Semiconductor Equipment 0.0% 3.2,06% 1.33,039 1.33	vantage Drilling International	189)	
Semiconductors & Semiconductor Equipment 0.0% 3.2,06% 1.33,039 1.33				
SunPower Corp. 1,860 32,906 133,039				31,185
Table Par Pa	Semiconductors & Semiconductor Equipment 0.0%			
Asset-Backed Securities (b)(d) 3.3% (000)	SunPower Corp.	1,860)	32,606
Asset-Backed Securities (b)(d) 3.3% (000) ALM Loan Funding: Series 2012-5A, Class BR, 3.63%, 10/18/27 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 10.88 CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.58%, 11/5/28 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ARES CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 250 478,735 Ares XLXVII CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 478,735 Ares XLXVII CLO Ltd., Series 2014-5A, Class C, 4.88%, 10/15/26 478,735 Ares XLXVII CLO Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 478,735 478,73	Total Common Stocks 0.0%		1	33,039
Asset-Backed Securities (b)(d) 3.3% (000) ALM Loan Funding: Series 2012-5A, Class BR, 3.63%, 10/18/27 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 10.88 CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.58%, 11/5/28 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ARES CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 250 478,735 Ares XLXVII CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 478,735 Ares XLXVII CLO Ltd., Series 2014-5A, Class C, 4.88%, 10/15/26 478,735 Ares XLXVII CLO Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 478,735 478,73				
Asset-Backed Securities (b)(d) 3.3% (000) ALM Loan Funding: Series 2012-5A, Class BR, 3.63%, 10/18/27 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 10.88 CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.58%, 11/5/28 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ARES CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 250 478,735 Ares XLXVII CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 478,735 Ares XLXVII CLO Ltd., Series 2014-5A, Class C, 4.88%, 10/15/26 478,735 Ares XLXVII CLO Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 478,735 478,73				
Asset-Backed Securities (b)(d) 3.3% (000) ALM Loan Funding: Series 2012-5A, Class BR, 3.63%, 10/18/27 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 90%, 4/24/24 Series 2013-RA, Class CA, 10.88 CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.08%, 7/28/26 ALM XVI Ltd., Series 2014-14A, Class CA, 4.58%, 11/5/28 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ALM XVII Ltd., Series 2015-17A, Class CI, 4.75%, 11/5/28 500 476,735 ARES CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 250 478,735 Ares XLXVII CLO Ltd., Series 2014-15A, Class P, 4.86%, 12/09/26 478,735 Ares XLXVII CLO Ltd., Series 2014-5A, Class C, 4.88%, 10/15/26 478,735 Ares XLXVII CLO Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 478,735 478,73		D		
ALM Loan Fundings		Par		
ALM Loan Fundings				
Series 2013-5A, Class BR, 3.63%, 10/18/27 USD 250 244,150 Series 2013-7RA, Class C, 4.09%, 4/24/24 825 786,924 Series 2013-7RA, Class D, 5.64%, 4/24/24 900 845,15 ALM XIV Ld, Series 2014-14A, Class C, 4.08%, 7/28/26 463 427,185 ALM XVI Ld, Ld, Series 2014-14A, Class C, 4.08%, 7/28/26 500 476,735 ALM XVI Ld, Ld, Series 2015-16A, Class C, 4.85%, 1/15/28 500 476,735 ALM XVI Ld, Series 2014-15A, Class C, 4.85%, 1/15/28 500 476,735 APM CLO Ld, Series 2014-15A, Class C, 4.85%, 1/15/28 500 476,735 APM CLO Ld, Series 2015-17A, Class C, 4.85%, 1/15/26 350 331,262 Alta Senior Loan Fund Ld, Series 2015-4A, Class C, 4.85%, 1/15/26 350 311,262 Alta Senior Loan Fund Ld, Series 2015-8A, Class D, 4.33%, 1/15/26 860 763,001 Artium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Par (000 Value Asset-Backed Securities 0 Value Asset-Backed Securities (continued) 1 1 1 1 1 1 1 1 <th< td=""><td>Asset-Backed Securities (b)(d) 3.3%</td><td>(000)</td><td>)</td><td></td></th<>	Asset-Backed Securities (b)(d) 3.3%	(000))	
Series 2013-7RA, Class C, 4.09%, 4/42/42 825 786,924 Series 2013-7RA, Class D, 5.64%, 4/24/24 900 845,515 ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 463 427,185 ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 500 476,735 ALM XVII Ltd., Series 2015-16A, Class C, 4.878, 1/15/278 500 476,735 ALM XVII Ltd., Series 2014-15A, Class D, 4.86%, 1/20/9/26 250 231,875 Ares CLO Ltd., Series 2014-15A, Class D, 4.88%, 1/01/5/26 350 331,262 Alta Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 1/01/5/26 860 763,001 Attium CD Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,254,079 Attium XI, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Asset-Backed Securities 600 Value Asset-Backed Securities (continued) 100 \$25,00 225,199 Asset-Backed Securities (continued) 100 \$235,975 280 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: 100 \$235,975 280 464,866 Class P, 3.23%, 1/20/28 50 464,586<				
Series 2013-7RA, Class D, 5.64%, 4/24/24 900 845.15 ALM XIV Ltd., Scries 2014-14A, Class C, 4.08%, 7/28/26 463 427.185 ALM XVII Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 970.638 ALM XVII Ltd., Series 2015-17A, Class C1, 4.75%, 1/15/28 500 476.735 ALM XVII Ltd., Series 2014-15A, Class C, 4.88%, 1/10/26 250 231.875 Ares CLO Ltd., Series 2014-32A, Class C, 4.88%, 1/10/526 350 331.262 Atlas Senior Loan Fund Ltd., Series 2016-4A, Class C, 4.88%, 1/0/15/26 860 763.001 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264.079 Atrium XI, Series 10A, Class D, 4.13%, 7/16/25 20 225.199 Asset-Backed Securities 600 Value Asset-Backed Securities (continued) USD 250 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8B: 500 491,780 Class C, 4.22%, 1/20/28 500 491,780 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 700 685,175 <	Series 2012-5A, Class BR, 3.63%, 10/18/27 US	SD 250) 2	244,150
ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 463 427,185 ALM XVI Ltd., Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 970,638 ALM XVII Ltd., Series 2015-17A, Class C1, 4.75%, 1/15/28 500 476,735 AMM CLO Ltd., Series 2014-15A, Class D, 4.86%, 12/09/26 250 231,875 Ares CLO Ltd., Series 2014-15A, Class D, 4.83%, 1/1/5/25 1,000 915,843 Ares XXXVII CLO Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Par Asset-Backed Securities (000) Value Asset-Backed Securities (continued) USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 \$235,975 Class B, 3.32%, 1/20/28 500 464,586 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: 250 235,575 </td <td></td> <td>825</td> <td>5 7</td> <td>86,924</td>		825	5 7	86,924
ALM XVI Ltd, ALM XVI Ltd, Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 970,638 ALM XVII Ltd, Series 2015-17A, Class CI, 4.75%, 1/15/28 500 476,735 ALM XVII Ltd, Series 2014-15A, Class D, 4.86%, 1/209/26 250 231,875 ARMC CLO Ltd, Series 2014-32A, Class C, 4.83%, 1/15/25 1,000 915,843 Ares XXXVII CLO Ltd, Series 2015-4A, Class C, 4.88%, 10/15/26 860 763,001 Alta Senior Loan Fund Ltd, Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Attium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Attium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Asset-Backed Securities Par (000) Value Asset-Backed Securities USD 250 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: 500 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558 464,558	Series 2013-7RA, Class D, 5.64%, 4/24/24	900) 8	345,515
ALM XVI LLd/ALM XVI LLC, Series 2015-16A, Class B, 3.53%, 7/15/27 1,000 970,638 ALM XVI LLd, Series 2015-17A, Class C1, 4.75%, 1/15/28 500 476,735 ALM XVI LLd, Series 2014-15A, Class D, 4.86%, 1/209/26 250 231,875 Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 1/15/25 1,000 915,843 Ares XXXVII CLO Ltd., Series 2015-4A, Class D, 4.33%, 10/15/26 860 763,001 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 251,09 Asset-Backed Securities Par (000) Value Asset-Backed Securities (continued) USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: 500 464,558 Class S, 3.32%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 50 237,967 Series 2012-4A, Class D, 5.13%, 1/20/25 70 685,175	ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26	463	3 4	27,185
ALM XVII Ltd., Series 2015-17A, Class C1, 4.75%, 1/15/28 500 476,335 AMMC CLO Ltd., Series 2014-15A, Class D, 4.86%, 1/20/9/26 250 231,875 Ares CLO Ltd., Series 2014-3A, Class C, 4.88%, 1/10/15/26 350 331,262 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 1/01/5/26 860 763,001 Attain CDO Corp., Series 2014-6A, Class D, 4.33%, 1/01/5/26 860 763,001 Attium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Attium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Per re re re Asset-Backed Securities 000 Value Asset-Backed Securities (continuet) USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 \$235,975 Class B, 3,33%, 1/20/28 500 491,780 Class C, 4,22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4,03%, 5/15/25 700 685,158 Series 2014-3A, Class D, 5.13%, 1/20/25 700 265,179 Series 2013-1A, Class D, 5.17%, 1/20/25 250 237,967		1,000) 9	70,638
AMMC CLO Ltd., Series 2014-15A, Class D, 4.86%, 12/09/26 250 231,875 Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 1,000 91,843 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.83%, 11/15/26 350 331,262 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Asset-Backed Securities Par (000 Value Asset-Backed Securities (continued) USD 250 \$ 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-88. USD 250 \$ 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-88. USD 250 \$ 235,975 Class D, 4.22%, 1/20/28 500 464,558 Blue Mountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 50 466,486 Carlyle Global Market Strategies CLO Ltd. 50 235,975 Series 2013-1A, Class D, 5.13%, 1/20/25 70 685,175 Series 2013-1A, Class D, 4.17%, 1/12/24 250 235,575 Series 2013-3A, Class D,		500) 4	76.735
Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 1,000 915,843 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 350 331,262 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Attium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium XI, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Par Asset-Backed Securities (000) Value Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 \$235,975 Class B, 3.32%, 1/20/28 500 491,780 Class C, 4.22%, 1/20/28 500 466,458 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 50 466,486 Carlyle Global Market Strategies CLO Ltd.: 50 466,486 Series 2014-3A, Class D, 4.17%, 11/27/4 250 235,575 Series 2013-1A, Class C, 4.63%, 2/14/25 250 235,575 Series 2014-2A, Class D, 4.17%, 11/27/24 250				
Ares XXXVII CLO Ltd., Series 2015-4A, Class D, 4.33%, 10/15/26 350 331,262 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 860 763,001 Atlain CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,250 225,199 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Par Asset-Backed Securities (000) Value Asset-Backed Securities (continued) USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class D, 4.54%, 10/22/26 500 491,780 Class D, 4.170/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/4 250 235,575 Series 2014-2A, Class Cl, 34,4%, 7/22/6	AMMC CLO Ltd., Series 2014-15A, Class D, 4.86%, 12/09/26			
Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.37%, 2/28/24 860 763,001 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Par Asset-Backed Securities (000) Value Asset-Backed Securities USD 250 235,975 Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 USD 250 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 500 491,780 Class C, 4.22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: 250 237,967 Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 463%, 2/14/25 250 235,975 Series 2013-1A, Class C, 463%, 2/14/25 250 235,975 Series 2013-4A, Class C, 43%, 1/17/2/4 250 235,975 Series 2013-4A, Class A, 5.1%, 5/24/26 280 273,933 <		250) 2	231,875
Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 1,350 1,264,079 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Asset-Backed Securities Par Culous Asset-Backed Securities USD 250 \$ 235,975 Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 USD 250 \$ 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 491,780 Class B, 3.32%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 700 685,175 Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 235,975 Series 2013-1A, Class D, 4.17%, 11/27/44 250 235,575 Series 2014-2A, Class AJL, 3.51%, 5/24/26 280 273,933 Series 2014-2A, Class CJ, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,00 634,682 Madison Park Funding XI Ltd., Series 2013-1A, Class D, 4.14%	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25	250 1,000) 2	231,875 215,843
Atrium X, Series 10A, Class D, 4.13%, 7/16/25 250 225,199 Asset-Backed Securities (000) Value Asset-Backed Securities (continued) USD 250 \$235,975 Berneti Street Partners CLO VIII, Ltd., Series 2015-8A: USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: 500 491,780 Class B, 3.32%, 1/20/28 500 466,486 Class C, 4.22%, 1/20/28 500 466,486 Carlyle Global Market Strategies CLO Ltd 500 466,486 Carlyle Global Market Strategies CLO Ltd. 500 685,175 Series 2013-1A, Class C, 463%, 21/4/25 700 685,175 Series 2013-1A, Class C, 463%, 21/4/25 250 237,967 CIFC Funding Ltd.: 250 237,967 Series 2013-1A, Class D, 4.17%, 11/27/4 250 235,975 Series 2013-4A, Class D, 4.17%, 11/27/4 250 235,975 Series 2014-3A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26	250 1,000 350) 2) 9) 3	231,875 015,843 031,262
Par (000) Value	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26	250 1,000 350 860) 2) 9) 3) 7	231,875 015,843 031,262 063,001
Asset-Backed Securities (continued) USD 250 \$235,975 Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 USD 250 \$235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: USD 491,780 Class B, 3.32%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: 500 465,575 Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: 500 235,575 Series 2013-2A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XLtd., Series 2013-11A, Class D, 4.14%, 10/23/25 60 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 71/726	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24	250 1,000 350 860 1,350) 2) 9) 3) 7) 1,2	231,875 215,843 231,262 263,001 264,079
Asset-Backed Securities (continued) USD 250 \$ 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Ulass B, 3.32%, 1/20/28 500 491,780 Class C, 4,22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class CI, 3.44%, 7/22/26 280 273,933 Series 2014-3A, Class CI, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 <tr< td=""><td>Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24</td><td>250 1,000 350 860 1,350 250</td><td>) 2) 9) 3) 7) 1,2</td><td>231,875 215,843 231,262 263,001 264,079</td></tr<>	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24	250 1,000 350 860 1,350 250) 2) 9) 3) 7) 1,2	231,875 215,843 231,262 263,001 264,079
Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 USD 250 \$ 235,975 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: \$ 500 491,780 Class B, 3.32%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: \$ 700 685,175 Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: \$ 250 235,755 Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,755 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Octagon Investment Partners XXI Ltd., Series 2013-11A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VIII Ltd., Series 2014-7A, Class C, 4.63%, 7/17/26	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25	250 1,000 350 860 1,350 250	2 2 9 9 3 3 3 7 7 1,2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	231,875 015,843 331,262 263,001 264,079 225,199
Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 500 491,780 Class C, 4.22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: 250 235,575 Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities	250 1,000 350 860 1,350 250	2 2 9 9 3 3 3 7 7 1,2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	231,875 015,843 331,262 263,001 264,079 225,199
Class B, 3.32%, 1/20/28 500 491,780 Class C, 4.22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.: **** Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: **** **** Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2014-7A, Class C, 4.63%, 1/15/25 500 473,408 <td>Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued)</td> <td>250 1,000 350 860 1,350 250 P</td> <td>2 2 9 9 3 3 3 7 7 1,2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2</td> <td>231,875 015,843 031,262 163,001 164,079 125,199 Value</td>	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued)	250 1,000 350 860 1,350 250 P	2 2 9 9 3 3 3 7 7 1,2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	231,875 015,843 031,262 163,001 164,079 125,199 Value
Class C, 4.22%, 1/20/28 500 464,558 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.:	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26	250 1,000 350 860 1,350 250 P	2 2 9 9 3 3 3 7 7 1,2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	231,875 015,843 031,262 163,001 164,079 125,199 Value
BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 500 466,486 Carlyle Global Market Strategies CLO Ltd.:	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A:	250 1,000 350 860 1,350 250 P	20 9 9 3 3 3 7 1,2 2 2 2 2 2 2 5 0 \$	231,875 015,843 031,262 163,001 164,079 125,199 Value
Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28	250 1,000 350 860 1,350 250 P	20 9 9 3 3 3 7 1,2 2 2 2 2 2 5 500	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780
Series 2012-4A, Class D, 5.13%, 1/20/25 700 685,175 Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28	250 1,000 350 860 1,350 250 P	20 9 9 9 3 3 0 7 7 1,2 0 2 2 2 2 2 5 0 \$ 500 500	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558
Series 2013-1A, Class C, 4.63%, 2/14/25 250 237,967 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25	250 1,000 350 860 1,350 250 P	20 9 9 9 3 3 0 7 7 1,2 0 2 2 2 2 2 5 0 \$ 500 500	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558
CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.:	250 1,000 350 860 1,350 250 P	20 9 9 9 3 3 0 7 7 1,2 0 2 2 2 2 2 5 0 \$ 500 500	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486
Series 2013-4A, Class D, 4.17%, 11/27/24 250 235,575 Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175
Series 2014-2A, Class A3L, 3.51%, 5/24/26 280 273,933 Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175
Series 2014-3A, Class C1, 3.44%, 7/22/26 250 242,495 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.:	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967
LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) 1,000 634,682 Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24	250 1,000 350 860 1,350 250 P	20 2 2 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575
Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 620 551,245 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 500 451,386 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495
OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 500 483,252 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e)	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682
OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 250 220,868 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245
Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 500 473,408 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class D, 4.17%, 11/27/24 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386
Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26 250 243,887 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2014-2A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 2015,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386 483,252
Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25 250 231,032	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2014-2A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class C, 1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 OZLM Funding Ltd., Series 2012-2A, Class C, 4.29%, 10/30/23 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 2015,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386 483,252 220,868
	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 OZLM Funding Ltd., Series 2012-2A, Class C, 4.29%, 10/30/23 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25	250 1,000 350 860 1,350 250 P	20	231,875 231,875 231,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386 483,252 220,868 473,408
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.24%, 1/23/27 1,000 878,396	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class C, 4.28%, 11/14/26 OZLM Funding Ltd., Series 2012-2A, Class C, 4.99%, 10/30/23 OZLM VII Ltd., Series 2014-7A, Class C, 4.99%, 10/30/23 OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 Regatta Funding LP, Series 2014-1A, Class C, 4.23%, 7/17/26 Seneca Park CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/17/26	250 1,000 350 860 1,350 250 P	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386 483,252 220,868 473,408 243,887
	Ares CLO Ltd., Series 2014-32A, Class C, 4.83%, 11/15/25 Ares XXXVII CLO Ltd., Series 2015-4A, Class C, 4.88%, 10/15/26 Atlas Senior Loan Fund Ltd., Series 2014-6A, Class D, 4.33%, 10/15/26 Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 Atrium X, Series 10A, Class D, 4.13%, 7/16/25 Asset-Backed Securities Asset-Backed Securities Asset-Backed Securities (continued) Atrium XII, Series 12A, Class D, 4.54%, 10/22/26 Benefit Street Partners CLO VIII, Ltd., Series 2015-8A: Class B, 3.32%, 1/20/28 Class C, 4.22%, 1/20/28 BlueMountain CLO Ltd., Series 2013-1A, Class C, 4.03%, 5/15/25 Carlyle Global Market Strategies CLO Ltd.: Series 2012-4A, Class D, 5.13%, 1/20/25 Series 2013-1A, Class C, 4.63%, 2/14/25 CIFC Funding Ltd.: Series 2013-4A, Class D, 4.17%, 11/27/24 Series 2014-2A, Class A3L, 3.51%, 5/24/26 Series 2014-3A, Class C1, 3.44%, 7/22/26 LCM XVIII LP, Series 18A, Class INC, 0.00%, 4/20/27 (e) Madison Park Funding XI Ltd., Series 2013-11A, Class D, 4.14%, 10/23/25 Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 OZLM Funding Ltd., Series 2012-2A, Class C, 4.23%, 7/17/26 Regatta Funding LP, Series 2013-2A, Class C, 4.63%, 1/15/25 Seneca Park CLO Ltd., Series 2014-1A, Class C, 4.53%, 7/17/26 Sound Point CLO III Ltd., Series 2013-2A, Class D, 4.53%, 7/15/25	250 1,000 350 860 1,350 250 P (U	20 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	231,875 231,875 215,843 231,262 263,001 264,079 225,199 Value 235,975 491,780 464,558 466,486 685,175 237,967 235,575 273,933 242,495 634,682 551,245 451,386 483,252 220,868 473,408 243,887 231,032

Treman Park CLO LLC, Series 2015-1A, Class D, 4.49%, 4/20/27	1,400	1,316,000
Voya CLO Ltd., Series 2014-4A, Class C, 4.63%, 10/14/26	1,000	904,478

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

MAY 31, 2016

Asset-Backed Securities		Par (000)	Value
Asset-Backed Securities (continued) Webster Park CLO Ltd., Series 2015-1A, Class C, 4.56%, 1/20/27	USD	500	\$ 487,645
Wind River CLO, Ltd., Series 2012-1A, Class D, 5.63%, 1/15/24	USD	250	252,175
Fotal Asset-Backed Securities 3.3%		230	17,944,804
Corporate Bonds			
Airlines 0.7% American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (b)		1,125	1,141,946
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18		157	163,369
US Airways Pass-Through Trust, Series 2012-2, Class C, 5.45%, 6/03/18		2,605	2,676,637
D			3,981,952
Banks 0.0% CIT Group, Inc., 5.00%, 8/01/23		135	137,700
Capital Markets 0.2%		133	137,700
Blackstone CQP Holdco LP, 2.32%, 3/19/19		988	985,901
Chemicals 0.3%		,	, 00,, 01
GEO Specialty Chemicals, Inc., 7.50%, 10/30/18 (f) Commercial Services & Supplies 0.4%		1,619	1,671,229
ADT Corp., 4.13%, 6/15/23		2,004	1,863,720
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 3.42%, 12/01/17 (d)		295	296,106
Samuela di na Farriana da 107			2,159,826
Communications Equipment 0.1% Avaya, Inc., 7.00%, 4/01/19 (b)		740	536,500
Containers & Packaging 0.4%		740	330,300
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (b)(d): .65%, 12/15/19		1,425	1,428,563
.88%, 5/15/21		1,108	1,110,770
		·	2,539,333
		Par	
			X7 1
•		(000)	Value
Health Care Equipment & Supplies 0.1%	USD	(000)	
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)	USD		Value \$ 282,713
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3%	USD	(000)	
Corporate Bonds Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d)	USD	(000) 315	\$ 282,713
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d)	USD	(000) 315 390	\$ 282,713 401,458
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b)	USD	(000) 315 390	\$ 282,713 401,458 1,368,125
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% RG Energy, Inc., 6.25%, 7/15/22	USD	(000) 315 390 1,375	\$ 282,713 401,458 1,368,125
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% URG Energy, Inc., 6.25%, 7/15/22 Media 1.9%	USD	(000) 315 390 1,375	\$ 282,713 401,458 1,368,125 1,769,583
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% URG Energy, Inc., 6.25%, 7/15/22 Media 1.9% Unkitch Financing SA (b):	USD	(000) 315 390 1,375	\$ 282,713 401,458 1,368,125 1,769,583
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% INGG Energy, Inc., 6.25%, 7/15/22 Indedia 1.9% Indice Financing SA (b): 1.63%, 2/15/23 1.50%, 5/15/26	USD	(000) 315 390 1,375 120 1,505	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Fenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% HRG Energy, Inc., 6.25%, 7/15/22 Media 1.9% Altice Financing SA (b): 1.63%, 2/15/23 1.50%, 5/15/26 Altice US Finance I Corp., 5.38%, 7/15/23 (b)	USD	(000) 315 390 1,375 120 1,505	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Renet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% RG Energy, Inc., 6.25%, 7/15/22 Media 1.9% Altice Financing SA (b): 1.63%, 2/15/23 1.50%, 5/15/26 Altice US Finance I Corp., 5.38%, 7/15/23 (b) Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%,	USD	(000) 315 390 1,375 120 1,505 550 835 1,225	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000 832,913 1,246,903
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Renet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care Regional Care Regional Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Regional Care	USD	(000) 315 390 1,375 120 1,505 550 835 1,225 1,870	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000 832,913 1,246,903 2,000,195
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% HegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Henet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% HRG Energy, Inc., 6.25%, 7/15/22 Hedia 1.9% Hitce Financing SA (b): 1.63%, 2/15/23 1.50%, 5/15/26 Helice US Finance I Corp., 5.38%, 7/15/23 (b) Hearter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 7/23/25 (b) Hear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22	USD	(000) 315 390 1,375 120 1,505 550 835 1,225	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000 832,913 1,246,903
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Renet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Propicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c) Independent Power and Renewable Electricity Producers 0.3% RIG Energy, Inc., 6.25%, 7/15/22 Media 1.9% Altice Financing SA (b): Independent Finance I Corp., 5.38%, 7/15/23 (b) Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 1/23/25 (b) Charter Channel Worldwide Holdings, Inc., 6.50%, 11/15/22 Chumericable Group SA (b):	USD	(000) 315 390 1,375 120 1,505 550 835 1,225 1,870	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000 832,913 1,246,903 2,000,195
Health Care Equipment & Supplies 0.1% DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) Health Care Providers & Services 0.3% RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) Tenet Healthcare Corp., 4.15%, 6/15/20 (b)(d) Hotels, Restaurants & Leisure 0.0% Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(c)	USD	(000) 315 390 1,375 120 1,505 550 835 1,225 1,870 1,671	\$ 282,713 401,458 1,368,125 1,769,583 1,478,193 550,000 832,913 1,246,903 2,000,195 1,677,266

		10,184,475
Metals & Mining 0.4%		
Freeport-McMoRan, Inc., 2.38%, 3/15/18	2,115	2,051,550
Oil, Gas & Consumable Fuels 0.9%		
Carrizo Oil & Gas, Inc., 7.50%, 9/15/20	85	85,213
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (b)	670	686,750
Concho Resources, Inc., 5.50%, 4/01/23	80	80,000
CONSOL Energy, Inc., 5.88%, 4/15/22	662	539,530
Continental Resources, Inc., 3.80%, 6/01/24	90	78,525
CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (b)	80	82,800

Copporate Bonds		Par	
Oil, Cas & Consumble Fuels (continued) Deshury Resource, line, 2005, 51921 (b)	Cornorate Ronds	(000)	Value
Denhum Recourses, Inc., 200%, 501521 (b)		(000)	v aruc
MEG Facery Corp., 7.00%, 301124 (b)		SD 145	\$ 142,644
Newfield Exploration Co., 5.6%, 701/24 30 79,000 NGPL PROCUE, 7.12%, 121/151/10 38 398,621 Oasis Fertoleum, Inc., 6.68%, 31/522 150 158,000 RSP Permian, Inc., 6.68%, 31/523 1,530,350 Sabise Plass Liquication LLC, 5.66%, 41/523 1,530,350 Vantage Drilling International, 10.00%, 12/31/20 3 3 WPX Innergy, Inc., 6.00%, 1/15/22 36 292,387 WPX Innergy, Inc., 6.00%, 1/15/22 305 274,500 Total Corporate Bonds 6.0% 32,809,587 Floating Rate Loan Interests (d) Aerospace & Defense 1.4% BE Aerospace, Inc., 2014 Ferm Loan B, 4.00%, 12/16/21 2,217 2,225,259 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 1,145 1,144,566 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 1,145 1,144,566 Englity Corp., 2nd Lien Term Loan, 12.00%, 5/50/21 1,145 1,144,566 Englity Corp., 2nd Lien Term Loan, 5/50%, 3/19/21 1,145 1,144,566 EVA Camp PLC, Symberic LC, 6.50%, 3/19/21 1,145 1,144,566 EVA Logistics Canadau LLC, Canadian Term Loan, 6.50%, 3/19/21 1,57 1,333,32 EVA Logistics Canadau LLC, Canadian Term Loan, 6.50%, 3/19/21 1,57 1,57 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/19/21 1,50 1,50 Englity Corp., 2nd Lien Term Loan, 5.50%, 3/1			
NGPI_PROCOLIC_7129s, 127517(b) 381 398,621 300			•
Oash Feroleum, Inc., 6.88%, 3/15/22 150 138,000 CPP Resources, 6.88%, 3/10/21 90 9.04.50 RSP Permian, Inc., 6.63%, 1/10/212 85 87,762 Sabine Pass Liquence, 6.63%, 1/15/23 153 1530.30 Vantago Drilling International, 10.00%, 1/21/20 35 292,387 WPX Energy, Inc., 6.00%, 1/15/22 305 274,500 Floating Rate Loan Interests (d) Acres (a) Floating Rate Loan Interests (a) Acres (a) Floating Rate Loan Interests (a) (a) Floating Rate Loan Interests (a) (a) Floating Rate	•		· · · · · · · · · · · · · · · · · · ·
QEP Resources, Inc., 6.08%, 1001/212	1 ' '		
RSP Permian, Inc., 6.63%, 1001/22 85 8.7.62 Sabine Pass Liquidection LLC, 5.63%, 4/15/23 1,535 1,550.50 Vantage Drilling International, 10,00%, 12/31/20 3 WPX Energy, Inc., 6.00%, 1/15/22 305 274,500 Possible Pass Liquidection LLC, 5.63%, 4/15/21 305 274,500 Possible Pass Liquidection LLC, 5.63%, 4/15/22 5,030,632 22,809,887 Possible Review Law School Pass Liquidection LLC, 5.63%, 4/15/22 87 22,209,887 Possible Review Law School Pass Liquidection LLC, 5.63%, 5/30/21 201 2,217 2,225,259 Englisty Corp., 201 Lien Frem Loan, 12,00%, 5/30/21 906 591,396 191,396 Transligm, Inc.: 201 2,248 2,948,829 191,396 Transligm, Inc.: 30 2,948 2,946,829 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 191,396 1			
Sabine Pass Liquefaction LLC, 5.6%, 4/15/23 1,550,550 Vatage Drilling International, 1,000%, 1/231/20 345 292,387 WPX Energy, Inc, 6.00%, 1/15/22 305 274,500 Total Corporate Bonds 6.0% 5,508, 5/15/21 5,000,632 Total Corporate Bonds 6.0% 5,000,632 Englist Corp., 2nd Lien Term Loan, 1,200%, 5,300,21 5,000,632 Englist Corp., 2nd Lien Term Loan, 1,200%, 5,300,21 5,000,632 Total Corporate Bonds 6.0% 5,000			
Vantage Drilling International, 1,000%, 123120 345 292,387 WPX Energy, Inc., 6,00%, 1/15/22 305 274,500 305 274,500 305 274,500 305 274,500 305 274,500 305 274,500 305 32,809,387 32,809,38			
Whiting Petroleum Corp., 575%, 3/15/21 345 292,387 WPX Energy, Inc., 6,00%, 1/15/22 305 274,500 Total Corporate Bonds 6,0% 5,030,632 32,809,587 Floating Rate Loan Interests (d) Reference Loan, 2,014 Term Loan B, 4,00%, 12/16/21 2,217 2,225,259 Englity Corp., 2nd Lien Term Loan, 12,00%, 5/30/21 596 591,396 Englity Corp., 2nd Lien Term Loan, 12,00%, 5/30/21 871 866,879 Term Loan, 2,375%, 228.02 871 866,879 Term Loan, 2,375%, 2028.02 2,948 2,948 Air Freight & Logistics 0.8% 7,774,929 Air Freight & Logistics 0.8% 824,331 CEVA a Croup PLC, Synthetic LC, 6.50%, 3/19/21 968 824,331 CEVA Logistics 0.8% 824,331 1,145 1,145 CEVA A Logistics 0.8% 824,331 1,178,88 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics (Candinuel) 1,100 852,297 CEVA Logistics (Logistics (Logistics) 1,140 1,406,901 Policia Air Lines, Inc., 2018 Te			2,000,000
WPX Energy, Inc., 6.00%, 1/15/22 5.030,632 5.030,632 32,809,587			292.387
Total Corporate Bonds 6.0% 5.030,632 32,809,587	•		
Ploating Rate Loan Interests (d)	W174 Ellict g.y., Illet, 0.0076, 1713/22	303	274,500
Floating Rate Loan Interests (d) Aerospace & Defense 1.4% BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 12/16/21 2,217 2,225,259 BE Aerospace, Inc., 2014 Term Loan B, 4.00%, 5/30/21 596 591,396 Transdigm, Inc.:			i i
Aerospace	Total Corporate Bonds 6.0%		32,809,587
BE Aerospace, Inc., 2014 Term Loan B, 4,00%, 12/16/21 596 591,396 59	Floating Rate Loan Interests (d)		
BE Aerospace, Inc., 2014 Term Loan B, 4,00%, 12/16/21 596 591,396 59	Aerospace & Defense 1.4%		
Englity Corp., 2nd Lien Term Loan, 12,00%, 5/30/21 596 591,396 Transdigm, Inc.: 871 866,879 Term Loan E, 3,50%, 5/14/22 2,948 2,946,829 Term Loan D, 3,75%, 6/04/21 1,145 1,144,566 Fem Loan D, 3,75%, 6/04/21 7,774,929 Air Freight & Logistics 0.8% 824,531 CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics Conada ULC, Canadian Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics Continued 4,306,908 Air Freight & Logistics (continued) 4,330,698 Airlines Inc. 4,306,908 Northwest Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc.		2,217	2,225,259
Transdign, Inc.: 871 866,879 2015 Term Loan E, 3.50%, 5/14/22 2,948 2,946,829 Term Loan D, 3.75%, 2/28/20 2,948 2,946,829 Term Loan D, 3.75%, 6/04/21 1,145 1,144,566 Air Freight & Logistics 0.8% 7,774,929 CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 968 8,24,531 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 CEVA Logistics (continued) Terright & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Floating Rate Loan Interests (000) Value Freight & Logistics (continued) Terright & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines O.6% Autilines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc., 2018 Term Loan B1, 3.50%, 5/23/19 598 581,879 2.			
2015 Term Loan E. 3.50%, 5/14/22 871 866.879 Term Loan C. 3.75%, 2/28/20 2,948 2,946.829 Term Loan D. 3.75%, 2/28/20 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145 1,144.866 1,145			
Term Loan C, 3.75%, 2/28/20 2,948 2,946,829 Term Loan D, 3.75%, 6/04/21 1,145 1,144,566 Term Loan D, 3.75%, 6/04/21 1,145 1,144,566 Air Freight & Logistics 0.8% CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 968 824,531 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value AirTreight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 AirTreight & Logistics (continued) XPO Logistics, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,406,901 Northwest Airlines, Inc., 2018 Term Loan B1, 3.55%, 5/23/19 1,116 1,115,779 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 3,362,839 Autoparts Holdings Luc.		871	866.879
Term Loan D, 3.75%, 6/04/21 1,145 1,145,66 Air Freight & Logistics 0.8% 7,774,929 CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 968 824,531 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 1,57 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value Air Freight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines 0.6% Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc. 261 258,280 Autoparts Holdings Luc. State of the Colspan="2">Autoparts Holdings Luc. State of the Colspan="2"			· · · · · · · · · · · · · · · · · · ·
Air Freight & Logistics 0.8% CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 968 824,531 CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 1,57 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value Air Freight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$1,341,650 Airlines 0.6% Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc.: 2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Auto Components 2.1%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 968 824,531 CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value Floating Rate Loan Interests (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines 0.6% Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc. 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Auto Components 2.1% 2,541 2,345,047 Autoparts Holdings Ltd.: 2,541 2,345,047 2nd Lien Term Loan, 1,00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 1,00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 1,529/18 907 694,606 Dayco Produets LLC, Term Loan	Air Freight & Logistics 0.8%		7,774,929
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 1,001 852,797 CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value Floating Rate Loan Interests (000) Value Air Freight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc., 2018 Term Loan B1, 3.50%, 5/23/19 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Autoparts Holdings Ltd.: Ist Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 Autoparts Holdings Ltd.: 907 694,606 <		968	824 531
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21 157 133,832 CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par Floating Rate Loan Interests (000) Value Air Freight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines, Inc., 2018 Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 Airlines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc. 2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Auto			
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21 1,383 1,177,888 Par	<u> </u>		
Par Floating Rate Loan Interests			
Floating Rate Loan Interests	CLVA Exgistes 05 Holdings, inc., Term Exam, 0.30%, 3(1)/21		1,177,000
Air Freight & Logistics (continued) XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 USD 1,332 \$ 1,341,650 4,330,698 Airlines 0.6% Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc.: 2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Autoparts Holdings Ltd.: 1 1 2,541 2,345,047 2nd Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 20 694,606 694,606 694,606 690 694,606 694,606 690 694,606		1 ai	
XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21 XPO Logistics, Inc., Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., Term Loan B1, 3.25%, 10/18/18 XPO Logistics, Inc., 10/18/18 XPO		(000)	Value
Airlines 0.6% Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 Northwest Airlines, Inc.: 2.75%, 3/10/17 2.61 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Auto Components 2.1% Auto Ferm Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 PC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 GPX International Tire Corp., Term Loan (a)(c):	Air Freight & Logistics (continued)		
Airlines 0.6% Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 Northwest Airlines, Inc.: 2.75%, 3/10/17 2.61 2.58,280 2.13%, 9/10/18 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2.541 2.345,047 2.94 (2.345,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.94 (2.945,047 2.95 (2.945,047 2.96 (2.945,047 2.97 (2.945,047 2.98 (2.945,047 2.99 (2	XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21	SD 1,332	\$ 1,341,650
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18 1,404 1,406,901 Northwest Airlines, Inc.: 2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Autoparts Holdings Ltd.: 3,362,839 Ist Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 7.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c):			4,330,698
Northwest Airlines, Inc.: 2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2nd Lien Term Loan, 7.00%, 7/29/18 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 GPX International Tire Corp., Term Loan (a)(c):	Airlines 0.6%		
2.75%, 3/10/17 261 258,280 2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c):		1,404	1,406,901
2.13%, 9/10/18 598 581,879 US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 1,115,779 Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c):		261	258 280
US Airways Group, Inc., Term Loan B1, 3.50%, 5/23/19 1,116 3,362,839 Auto Components 2.1% Autoparts Holdings Ltd.: Ist Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 Payco Products LLC, Term Loan B, 5.25%, 12/12/19 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 GPX International Tire Corp., Term Loan (a)(c):			
Auto Components 2.1% Autoparts Holdings Ltd.: Ist Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c):			
Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 1,524 1,524	US All ways Group, Inc., Term Loan B1, 5.50%, 5/25/19	1,110	1,113,779
Auto Components 2.1% Autoparts Holdings Ltd.: 1st Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 1,524 1,524			3.362.839
1st Lien Term Loan, 7.00%, 7/29/17 2,541 2,345,047 2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c):			-,,>
2nd Lien Term Loan, 11.00%, 1/29/18 907 694,606 Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 1,524 1,510,479	Autoparts Holdings Ltd.:		
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19 874 860,713 FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 573 872,770	1st Lien Term Loan, 7.00%, 7/29/17	2,541	2,345,047
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 573 872,770	2nd Lien Term Loan, 11.00%, 1/29/18	907	694,606
FPC Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/19/19 1,524 1,310,479 Gates Global, Inc., Term Loan B, 4.25%, 7/06/21 4,911 4,746,688 Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 873 872,770 GPX International Tire Corp., Term Loan (a)(c): 573 872,770	Dayco Products LLC, Term Loan B, 5.25%, 12/12/19	874	860,713
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 GPX International Tire Corp., Term Loan (a)(c): 873 872,770		1,524	1,310,479
Goodyear Tire & Rubber Co., 2nd Lien Term Loan, 3.75%, 4/30/19 GPX International Tire Corp., Term Loan (a)(c): 873 872,770			
GPX International Tire Corp., Term Loan (a)(c):			
1			
	1	1,097	

PIK, 0.00%, 3/30/12 (e)(g)	18	
Schaeffler AG, Term Loan B, 4.25%, 5/15/20	434	436,621
		11,266,924
Automobiles 0.6%		
FCA US LLC, Term Loan B:		
2018, 3.25%, 12/31/18	475	474,905
3.50%, 5/24/17	2,706	2,709,213
		3,184,118
Banks 0.3%		
Redtop Acquisitions Ltd.:		
1st Lien Term Loan, 4.50%, 12/03/20	1,139	1,136,419
2nd Lien Term Loan, 8.25%, 6/03/21	303	283,834
		1,420,253

	Par	
Floating Rate Loan Interests	(000)	Value
Biotechnology 0.2%		
AMAG Pharmaceuticals, Inc., 2015 1st Lien Term Loan, 4.75%, 8/13/21 USD	824	\$ 817,696
Building Materials 0.5%		
JSAGM HoldCo LLC:		
2015 2nd Lien Term Loan, 9.50%, 7/28/23	645	583,725
2015 Term Loan, 4.75%, 7/28/22	2,448	2,381,456
		2,965,181
Building Products 2.8%		_,,,
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20	1,191	1,172,710
CPG International, Inc., Term Loan, 4.75%, 9/30/20	5,153	5,139,866
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	1,183	1,161,722
eld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	1,890	1,895,084
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	928	927,666
Quikrete Holdings, Inc., 1st Lien Term Loan, 4.00%, 9/28/20	2,219	2,223,982
Wilsonart LLC:	2,217	2,223,702
ncremental Term Loan B2, 4.00%, 10/31/19	494	492,813
Ferm Loan B, 4.00%, 10/31/19	2,268	2,264,501
.CHII LUAH D, 4.00 /0, 10/31/17	2,200	2,204,301
C		15,278,344
Capital Markets 0.9%	644	507.200
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	644	587,300
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	861	859,642
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	3,360	3,371,433
		4,818,375
Chemicals 4.3%		
Allnex (Luxembourg) & Cy SCA, Term Loan B1, 4.50%, 10/03/19	1,085	1,080,025
Allnex USA, Inc., Term Loan B2, 4.50%, 10/03/19	563	560,373
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20	2,028	2,031,464
CeramTec Acquisition Corp., Term Loan B2, 4.25%, 8/30/20	115	114,647
	Par	
No. 4th - Data I and Indonesta	(000)	V -1
Floating Rate Loan Interests	(000)	Value
Chemicals (continued)	070	¢ 066.760
Charter NEX US Holdings, Inc., Term Loan B, 5.25%, 2/07/22 USD		\$ 966,769
Chemours Co., Term Loan B, 3.75%, 5/12/22	1,131	1,108,398
Chemtura Corp., Term Loan B, 3.50%, 8/27/16	243	242,725
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19	304	261,451
Huntsman International LLC:		
2013 Incremental Term Loan, 3.75%, 10/01/21	1,367	1,371,800
2016 Term Loan B, 4.25%, 4/01/23	800	805,336
Klockner-Pentaplast of America, Inc., Term Loan, 5.00%, 4/28/20 MacDermid, Inc.:	1,147	1,148,715
st Lien Term Loan, 5.50%, 6/07/20	1,691	1,685,129
Ferm Loan B2, 5.50%, 6/07/20	144	143,161
Ferm Loan B3, 5.50%, 6/07/20	3,275	3,265,287
OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20	2,486	2,446,893
PQ Corp., Term Loan, 5.75%, 11/04/22		
	1,020	1,028,221
Povel Holdings Inc.	1,126	1,125,643
Royal Holdings, Inc.:		
2015 1st Lien Term Loan, 4.50%, 6/19/22		
2015 1st Lien Term Loan, 4.50%, 6/19/22 2015 2nd Lien Term Loan, 8.50%, 6/19/23	465	441,364
2015 1st Lien Term Loan, 4.50%, 6/19/22 2015 2nd Lien Term Loan, 8.50%, 6/19/23 Solenis International LP:	465	
2015 1st Lien Term Loan, 4.50%, 6/19/22 2015 2nd Lien Term Loan, 8.50%, 6/19/23 Solenis International LP: 1st Lien Term Loan, 4.25%, 7/31/21	465 1,522	1,509,057
2015 1st Lien Term Loan, 4.50%, 6/19/22 2015 2nd Lien Term Loan, 8.50%, 6/19/23 Solenis International LP: 1st Lien Term Loan, 4.25%, 7/31/21 2nd Lien Term Loan, 7.75%, 7/31/22	1,522 1,725	1,509,057 1,558,969
2015 1st Lien Term Loan, 4.50%, 6/19/22 2015 2nd Lien Term Loan, 8.50%, 6/19/23 Solenis International LP: 1st Lien Term Loan, 4.25%, 7/31/21	465 1,522	1,509,057

Commercial Services & Supplies 7.6%		
ADMI Corp., 2015 Term Loan B, 5.25%, 4/30/22	1,165	1,165,458
ADS Waste Holdings, Inc., Term Loan B2, 3.75%, 10/09/19	3,075	3,067,727
ARAMARK Corp.:		
Term Loan E, 3.25%, 9/07/19	1,986	1,989,274
Term Loan F, 3.25%, 2/24/21	852	853,025
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	2,839	2,759,475

		Par	
Floating Rate Loan Interests		(000)	Value
Commercial Services & Supplies (continued)		(3.3.3)	
Catalent Pharma Solutions, Inc., Term Loan B, 4.25%, 5/20/21	USD	4,202	\$ 4,210,933
Connolly Corp.:			
1st Lien Term Loan, 4.50%, 5/14/21		3,778	3,771,626
2nd Lien Term Loan, 8.00%, 5/14/22		1,500	1,458,750
Creative Artists Agency LLC, Term Loan B, 5.50%, 12/17/21		948	950,768
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21		1,008	1,007,672
GCA Services Group, Inc., 2016 Term Loan, 5.75%, 3/01/23		1,900	1,910,697
KAR Auction Services, Inc.:			
Term Loan B2, 3.94%, 3/11/21		1,333	1,337,238
Term Loan B3, 4.25%, 3/09/23		1,770	1,780,319
Koosharem LLC, Exit Term Loan, 7.50%, 5/16/20		1,430	1,183,081
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		1,323	1,233,325
Prime Security Services Borrower LLC, 2016 Incremental Term Loan B1, 5.50%, 5/02/22		445	449,081
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21		1,625	1,623,297
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19 TruGreen Limited Portnership 1st Lion Term Loan B, 6.50%, 4/13/23		4,540	4,469,123
TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23 US Ecology, Inc., Term Loan, 3.75%, 6/17/21		1,015 664	1,021,344
Waste Industries USA, Inc., Term Loan B, 4.25%, 2/27/20		2,110	664,660 2,118,391
West Corp., Term Loan B10, 3.25%, 6/30/18		2,461	2,458,486
west Corp., Term Loan B10, 3.23%, 0/30/16		2,401	2,430,400
			41,483,750
Communications Equipment 1.9%			
Applied Systems, Inc.:		776	774.506
1st Lien Term Loan, 4.25%, 1/25/21		776	774,586
2nd Lien Term Loan, 7.50%, 1/24/22		376	373,188
CommScope, Inc., Term Loan B5, 3.83%, 12/29/22		910	911,946
Riverbed Technology, Inc., 2016 Term Loan B, 5.75%, 4/24/22		931	933,501
Telesat Canada:	CAD		
	CAD	931 1,781 Par	933,501
Telesat Canada: Term Loan A, 3.00%, 3/28/17	CAD	1,781 Par	1,351,541
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests	CAD	1,781	
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued)	CAD	1,781 Par	1,351,541
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued):		1,781 Par (000)	1,351,541 Value
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19	CAD	1,781 Par	1,351,541
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC:		1,781 Par (000)	1,351,541 Value \$ 254,105
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21		1,781 Par (000) 254 4,710	1,351,541 Value \$ 254,105 4,713,985
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC:		1,781 Par (000)	1,351,541 Value \$ 254,105
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21		1,781 Par (000) 254 4,710	1,351,541 Value \$ 254,105 4,713,985
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3%		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3%		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6%		1,781 Par (000) 254 4,710 951	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23		1,781 Par (000) 254 4,710 951 528 1,335	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20		1,781 Par (000) 254 4,710 951 528 1,335	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21		1,781 Par (000) 254 4,710 951 528 1,335	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 Headwaters, Inc., Term Loan B, 4.50%, 3/24/22		1,781 Par (000) 254 4,710 951 528 1,335 3,569 3,737 730	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150 735,113 427,156
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19		1,781 Par (000) 254 4,710 951 528 1,335 3,569 3,737 730	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150 735,113
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19 Containers & Packaging 2.2%		1,781 Par (000) 254 4,710 951 528 1,335 3,569 3,737 730 439	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150 735,113 427,156 8,471,742
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19 Containers & Packaging 2.2% Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19		1,781 Par (000) 254 4,710 951 528 1,335 3,569 3,737 730	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150 735,113 427,156
Telesat Canada: Term Loan A, 3.00%, 3/28/17 Floating Rate Loan Interests Communications Equipment (continued) Telesat Canada (continued): Term Loan B2, 3.50%, 3/28/19 Zayo Group LLC: Term Loan B, 3.75%, 5/06/21 Term Loan B2, 4.50%, 5/06/21 Construction & Engineering 0.3% AECOM Technology Corp., 2014 Term Loan B, 3.75%, 10/15/21 CNT Holdings III Corp, Term Loan B, 5.25%, 1/22/23 Construction Materials 1.6% Filtration Group Corp., 1st Lien Term Loan, 4.25%, 11/21/20 HD Supply, Inc., 2015 Term Loan B, 3.75%, 8/13/21 Headwaters, Inc., Term Loan B, 4.50%, 3/24/22 McJunkin Red Man Corp., Term Loan, 5.00%, 11/08/19 Containers & Packaging 2.2%		1,781 Par (000) 254 4,710 951 528 1,335 3,569 3,737 730 439	1,351,541 Value \$ 254,105 4,713,985 955,204 10,268,056 529,888 1,342,516 1,872,404 3,569,323 3,740,150 735,113 427,156 8,471,742

BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	2,478	2,477,108
		12,006,115
Distributors 0.5%		12,006,115
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	1,632	1,632,693
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21	942	914,464
		2,547,157
Diversified Consumer Services 4.1%		
Allied Security Holdings LLC:		
1st Lien Term Loan, 4.25%, 2/12/21	2,835	2,834,739
2nd Lien Term Loan, 8.00%, 8/13/21	1,417	1,418,659

		Par	
Floating Rate Loan Interests		(000)	Value
Diversified Consumer Services (continued)		(111)	
AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22	USD	3,144	\$ 3,144,450
Bright Horizons Family Solutions, Inc.:			
Incremental Term Loan B1, 4.25%, 1/30/20		237	237,742
Term Loan B, 3.75%, 1/30/20		2,733	2,744,120
CT Technologies Intermediate Holdings, Inc., 1st Lien Term Loan, 5.25%, 12/01/21		1,193	1,174,222
Laureate Education, Inc., Term Loan B, 5.00%, 6/15/18		298	289,278
ROC Finance LLC, Term Loan, 5.00%, 6/20/19		1,698	1,623,712
ServiceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21		7,477	7,505,312
Wand Intermediate I LP, 1st Lien Term Loan, 4.75%, 9/17/21		1,396	1,395,869
			22,368,103
Diversified Financial Services 2.1%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		1,910	1,915,653
Diamond US Holding LLC, Term Loan B, 4.75%, 12/17/21		963	947,167
Jefferies Finance LLC, Term Loan, 4.50%, 5/14/20		2,754	2,712,875
Onex Wizard US Acquisition, Inc., Term Loan, 4.25%, 3/13/22		549	548,930
Reynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18		3,512	3,524,830
SAM Finance Luxembourg Sarl, Term Loan, 4.25%, 12/17/20		1,765	1,767,961
			11,417,416
Diversified Telecommunication Services 3.7%			
Hawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19 Integra Telecom, Inc.:		2,669	2,663,909
2015 1st Lien Term Loan, 5.25%, 8/14/20		2,261	2,177,982
2nd Lien Term Loan, 9.75%, 2/12/21		750	708,156
Level 3 Financing, Inc.:			
2013 Term Loan B, 4.00%, 1/15/20		10,260	10,293,345
2019 Term Loan, 4.00%, 8/01/19		3,105	3,111,750
		Par	
Floating Rate Loan Interests		(000)	Value
Diversified Telecommunication Services (continued)			
Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24	USD	1,425	\$ 1,431,324
			20,386,466
Electrical Equipment 0.9%			
Texas Competitive Electric Holdings Co. LLC:			
DIP Term Loan, 3.75%, 11/07/16		4,496	4,496,075
Extended Term Loan, 4.92%, 10/10/17 (a)(c)		1,710	534,375
			5,030,450
Electronic Equipment, Instruments & Components 0.5%			
CDW LLC, Term Loan, 3.25%, 4/29/20		1,715	1,716,524
CPI Acquisition, Inc., Term Loan B, 5.50%, 8/17/22		787	763,535
			2,480,059
Energy Equipment & Services 0.3%			
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20		767	767,028
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21		1,224	909,929
			1,676,957
Food & Staples Retailing 2.6%			
Albertsons LLC, Term Loan B4, 5.50%, 8/25/21		3,988	3,986,672
Hostess Brands LLC:			
1st Lien Term Loan, 4.50%, 8/03/22		2,179	2,186,306
2nd Lien Term Loan, 8.50%, 8/03/23		516	511,244

Rite Aid Corp.:		
5.75%, 8/21/20	1,040	1,042,600
4.88%, 6/21/21	1,630	1,632,037
Supervalu, Inc., Refinancing Term Loan B, 5.50%, 3/21/19	407	407,264
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	4,452	4,453,742
		14,219,865
Food Products 2.1%		
AdvancePierre Foods, Inc., 2016 Term Loan, 4.75%, 5/26/23	740	742,220
Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21	1,767	1,764,943
CTI Foods Holding Co. LLC, 1st Lien Term Loan, 4.50%, 6/29/20	1,061	1,050,782

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

May 31, 2016

Floating Rate Loan Interests		Par (000)	Value
Food Products (continued)		(000)	, uiuc
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18	USD	2,640	\$ 2,632,607
Pinnacle Foods Finance LLC:			
Incremental Term Loan I, 3.75%, 1/13/23		504	505,914
Term Loan G, 3.25%, 4/29/20 Part Haldings Inc., Spring A Ingregoratal Term Loan, 2.75%, 6/02/21		2,638	2,638,882
Post Holdings Inc., Series A Incremental Term Loan, 3.75%, 6/02/21 Reddy Ice Corp.:		1	600
1st Lien Term Loan, 6.75%, 5/01/19		1,604	1,411,140
2nd Lien Term Loan, 10.75%, 11/01/19		1,195	845,462
		,	, ,
			11,592,550
Health Care Equipment & Supplies 4.3%			,-,
Alere, Inc.:			
2015 Term Loan A, 3.46%, 6/18/20		477	469,061
2015 Term Loan B, 4.25%, 6/18/22		2,507	2,498,981
Auris Luxembourg III Sarl, Term Loan B4, 4.25%, 1/15/22		2,033	2,034,871
Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21		3,864	3,863,425
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		4,510	4,416,495
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18		2,159	2,161,578
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		2,289	2,173,534
National Vision, Inc., 1st Lien Term Loan, 4.00%, 3/12/21		3,140	3,101,609
Ortho-Clinical Diagnostics, Inc., Term Loan B, 4.75%, 6/30/21		2,739	2,592,520
			23,312,074
Health Care Management Services 0.1%			
New Millennium HoldCo, Inc., Exit Term Loan, 7.50%, 12/21/20 (a)(c)		509	381,481
Health Care Providers & Services 11.2%			
Acadia Healthcare Co., Inc.:			
Term Loan B, 3.75%, 2/11/22		463	464,101
Term Loan B2, 4.50%, 2/16/23		2 155	0.164.007
		2,155	2,164,037
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22		469	464,226
		469 3,043	
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21		469 3,043 Par	464,226 3,048,435
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests		469 3,043	464,226
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued)	Heb	469 3,043 Par (000)	464,226 3,048,435 Value
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23	USD	469 3,043 Par	464,226 3,048,435
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan:	USD	469 3,043 Par (000)	464,226 3,048,435 Value \$ 620,775
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23	USD	469 3,043 Par (000) 620 3,425	464,226 3,048,435 Value \$ 620,775 3,437,844
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19	USD	469 3,043 Par (000)	464,226 3,048,435 Value \$ 620,775
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.:	USD	469 3,043 Par (000) 620 3,425	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19	USD	469 3,043 Par (000) 620 3,425 2,960	464,226 3,048,435 Value \$ 620,775 3,437,844
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18	USD	469 3,043 Par (000) 620 3,425 2,960 1,407	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan:	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc.:	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc.: 1st Lien Term Loan, 4.75%, 8/14/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc.: 1st Lien Term Loan, 4.75%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497 1,445,708
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc.: 1st Lien Term Loan, 4.75%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 9/30/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489 17 1,442 1,650	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497 1,445,708 1,658,250
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc: 1st Lien Term Loan, 4.75%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 9/30/22 Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489 17 1,442 1,650 3,094	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497 1,445,708 1,658,250 3,078,978
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc.; 1st Lien Term Loan, 4.75%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan B, 4.25%, 5/15/22 Surgery Center Holdings, Inc., 1st Lien Term Loan B, 4.25%, 5/15/22 Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.55%, 11/03/20	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489 17 1,442 1,650 3,094 1,848	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497 1,445,708 1,658,250 3,078,978 1,851,950
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22 Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21 Floating Rate Loan Interests Health Care Providers & Services (continued) ATI Holdings Acquisition, Inc., 2016 Term Loan, 5.50%, 5/10/23 CHG Healthcare Services Inc., Term Loan: 2016 B, 5.25%, 5/19/23 4.25%, 11/19/19 Community Health Systems, Inc.: Term Loan F, 3.92%, 12/31/18 Term Loan G, 3.75%, 12/31/19 Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22 DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21 Envision Healthcare Corp., Term Loan: 4.25%, 5/25/18 B2, 4.50%, 10/28/22 HC Group Holdings III, Inc., Term Loan B, 6.00%, 4/07/22 HCA, Inc., Term Loan B6, 3.70%, 3/17/23 MPH Acquisition Holdings LLC, Term Loan: 2016 B, 5.00%, 5/26/23 3.75%, 3/31/21 National Mentor Holdings, Inc., Term Loan B, 4.25%, 1/31/21 NVA Holdings, Inc: 1st Lien Term Loan, 4.75%, 8/14/21 2016 Term Loan, 5.50%, 8/14/21 Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 9/30/22 Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22	USD	469 3,043 Par (000) 620 3,425 2,960 1,407 3,145 1,584 9,545 1,877 888 1,445 5,224 2,740 3,053 489 17 1,442 1,650 3,094	464,226 3,048,435 Value \$ 620,775 3,437,844 2,958,508 1,404,704 3,081,057 1,578,060 9,602,257 1,878,282 890,625 1,446,578 5,272,520 2,759,180 3,077,279 488,300 16,497 1,445,708 1,658,250 3,078,978

U.S. Renal Care, Inc., 2015 Term Loan B, 5.25%, 12/31/22

2,379

2,358,221

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

MAY 31, 2016

7

		Par	
Floating Rate Loan Interests Health Core Providers & Services (continued)		(000)	Value
Health Care Providers & Services (continued) Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23	USD	2,065	\$ 2,089,532
			61,242,179
Health Care Technology 0.6%			01,212,172
IMS Health, Inc., Term Loan, 3.50%, 3/17/21		3,303	3,303,201
Hotels, Restaurants & Leisure 8.5% Amaya Holdings BV:			
1st Lien Term Loan, 5.00%, 8/01/21		2,765	2,676,619
2nd Lien Term Loan, 8.00%, 8/01/22		1,036	1,015,273
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20		2,001	2,004,315
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		2,447	2,178,159
Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21		4,723	4,737,889
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		7,629 1,466	7,293,190 1,472,411
Diamond Resorts Corp., Term Loan, 5.50%, 5/09/21		1,400	1,063,662
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22		2,084	2,091,480
Hilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20		2,590	2,596,527
La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21		1,144	1,131,020
Las Vegas Sands LLC, Term Loan B, 3.25%, 12/19/20		2,444	2,445,118
Pinnacle Entertainment, Inc., Term Loan B, 3.75%, 4/28/23		477	476,933
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		1,263	1,264,406
Sabre, Inc.:			
Incremental Term Loan, 4.50%, 2/19/19		497	497,250
Term Loan B, 4.00%, 2/19/19		2,626	2,630,258
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		1,153	1,140,644
Station Casinos LLC, Term Loan B:			
2016, 3.75%, 5/23/23		5,165	5,171,456
4.25%, 3/02/20			
		4,615	4,621,209
			4,621,209
		Par	
Floating Rate Loan Interests			
Floating Rate Loan Interests Household Products 0.9%		Par	46,507,819
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	USD	Par (000)	46,507,819 Value \$ 767,769
Household Products 0.9%	USD	Par (000)	46,507,819 Value
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20	USD	Par (000)	46,507,819 Value \$ 767,769
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22	USD	Par (000)	46,507,819 Value \$ 767,769
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5%	USD	Par (000) 781 3,971	46,507,819 Value \$ 767,769 3,986,618 4,754,387
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22	USD	Par (000) 781 3,971	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20	USD	Par (000) 781 3,971	46,507,819 Value \$ 767,769 3,986,618 4,754,387
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.:	USD	Par (000) 781 3,971 1,433 1,612	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22	USD	Par (000) 781 3,971 1,433 1,612 516	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23	USD	Par (000) 781 3,971 1,433 1,612 516 2,145	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23	USD	Par (000) 781 3,971 1,433 1,612 516 2,145	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329	Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148	Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148 2,015	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708 2,012,863
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 5.25%, 7/02/18 Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148 2,015	46,507,819 Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708 2,012,863
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18 Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148 2,015 1,522	Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708 2,012,863 1,255,696 19,261,714
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18 Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21 Industrial Conglomerates 0.1% Sequa Corp., Term Loan B, 5.25%, 6/19/17	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148 2,015	Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708 2,012,863 1,255,696
Household Products 0.9% Bass Pro Group LLC, 2015 Term Loan, 4.00%, 6/05/20 Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22 Independent Power and Renewable Electricity Producers 3.5% Aria Energy Operating LLC, Term Loan, 5.00%, 5/27/22 Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20 Calpine Corp.: Term Loan B5, 3.50%, 5/27/22 Term Loan B6, 4.00%, 1/15/23 Term Loan B7, 3.00%, 5/02/23 Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16 Granite Acquisition, Inc.: Term Loan B, 5.00%, 12/19/21 Term Loan C, 5.00%, 12/19/21 NRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18 Terra-Gen Finance Co. LLC, Term Loan B, 5.25%, 12/09/21	USD	Par (000) 781 3,971 1,433 1,612 516 2,145 1,305 5,791 3,329 148 2,015 1,522	Value \$ 767,769 3,986,618 4,754,387 1,247,030 1,573,435 511,787 2,138,191 1,295,543 5,787,869 3,292,592 146,708 2,012,863 1,255,696 19,261,714

Asurion LLC:		
Term Loan B1, 5.00%, 5/24/19	2,780	2,782,219
Term Loan B4, 5.00%, 8/04/22	1,530	1,525,079
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, 3.75%, 3/01/21	1,989	1,959,559
2016 1st Lien Term Loan, 5.25%, 2/28/21	905	912,358

		Par	** *
Floating Rate Loan Interests Incurance (continued)		(000)	Value
Insurance (continued) Sedgwick Claims Management Services, Inc. (continued):			
2nd Lien Term Loan, 6.75%, 2/28/22	USD	1,805	\$ 1,730,544
210 20 10 11 20 an, 0110 10, 2120 22	052	1,000	Ψ 1,750,511
			9,520,989
Internet Software & Services 0.6%			9,320,969
Go Daddy Operating Co. LLC, Term Loan B, 4.25%, 5/13/21		2,505	2,513,041
WaveDivision Holdings LLC, Term Loan B, 4.00%, 10/15/19		800	798,504
			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
			3,311,545
IT Services 4.6%			3,311,343
Blue Coat Holdings, Inc., 2015 Term Loan, 4.50%, 5/20/22		4,561	4,542,314
Cision US Inc., Term Loan B, 7.00%, 5/12/23		1,230	1,186,569
First Data Corp.:		1,200	1,100,000
2018 Term Loan, 3.94%, 9/24/18		1,150	1,149,517
2021 Extended Term Loan, 4.44%, 3/24/21		13,446	13,501,775
Global Payments Inc., Term Loan B, 3.94%, 4/22/23		2,925	2,946,406
Vantiv LLC, 2014 Term Loan B, 3.50%, 6/13/21		1,685	1,689,302
			25,015,883
Leisure Products 0.2%			- ,,,
Bauer Performance Sports Ltd., Term Loan B, 4.50%, 4/15/21		1,455	1,139,948
Machinery 2.1%			
Allison Transmission, Inc., Term Loan B3, 3.50%, 8/23/19		1,198	1,200,909
Faenza Acquisition GmbH:			
Term Loan B1, 4.25%, 8/30/20		1,056	1,056,490
Term Loan B3, 4.25%, 8/30/20		322	322,418
Infiltrator Systems, Inc., 2015 Term Loan, 5.25%, 5/27/22		1,507	1,509,556
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21		790	792,962
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		2,559	2,544,162
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19		3,586	3,230,159
Wabash National Corp., 2015 Term Loan B, 4.25%, 3/16/22		919	917,889
			11,574,545
		_	11,574,545
Disat Date I and I ame		Par	
Floating Rate Loan Interests		Par (000)	Value
Manufacture Goods 0.1%	HeD	(000)	Value
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20	USD		
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8%	USD	(000) 490	Value \$ 490,904
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22	USD	(000)	Value
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan:	USD	(000) 490 4,784	Value \$ 490,904 4,788,595
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20	USD	(000) 490 4,784 4,232	Value \$ 490,904 4,788,595 4,225,447
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23	USD	(000) 490 4,784	Value \$ 490,904 4,788,595
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23	USD	(000) 490 4,784 4,232 3,615	Value \$ 490,904 4,788,595 4,225,447
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c)	USD	(000) 490 4,784 4,232 3,615	Value \$ 490,904 4,788,595 4,225,447
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23	USD	(000) 490 4,784 4,232 3,615 2,489	Value \$ 490,904 4,788,595 4,225,447 3,610,481
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767	\$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290 1,215	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009 1,193,069
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290 1,215 488	Value \$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009 1,193,069 488,109
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 MCC Iowa LLC, Term Loan J, 3.75%, 6/30/21	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290 1,215 488 516	\$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009 1,193,069 488,109 514,848
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 MCC Iowa LLC, Term Loan J, 3.75%, 6/30/21 Media General, Inc., Term Loan B, 4.00%, 7/31/20	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290 1,215 488 516 2,110	\$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009 1,193,069 488,109 514,848 2,110,884
Manufacture Goods 0.1% KP Germany Erste GmbH, 1st Lien Term Loan, 5.00%, 4/28/20 Media 13.8% Altice U.S. Finance I Corp., Extended Term Loan, 4.25%, 12/14/22 Cengage Learning Acquisitions, Inc., Term Loan: 1st Lien, 7.00%, 3/31/20 2016 B, 5.25%, 5/17/23 0.00%, 7/03/16 (a)(c) Charter Communications Operating LLC: 2016 Term Loan H, 3.25%, 8/24/21 2016 Term Loan I, 3.50%, 1/24/23 Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19 Gray Television, Inc., Term Loan C, 4.25%, 6/13/21 Hemisphere Media Holdings LLC, Term Loan B, 5.00%, 7/30/20 Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21 iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19 Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 Liberty Cablevision of Puerto Rico LLC, 1st Lien Term Loan, 4.50%, 1/07/22 Live Nation Entertainment, Inc., 2020 Term Loan B1, 3.50%, 8/16/20 MCC Iowa LLC, Term Loan J, 3.75%, 6/30/21	USD	(000) 490 4,784 4,232 3,615 2,489 1,060 6,485 5,115 2,199 1,586 2,767 515 3,290 1,215 488 516	\$ 490,904 4,788,595 4,225,447 3,610,481 1,060,000 6,511,134 3,916,092 2,207,186 1,578,464 2,730,648 392,044 3,025,009 1,193,069 488,109 514,848

Term Loan B6, 4.75%, 2/10/23	3,781	3,785,251
Term Loan B7, 5.00%, 1/15/24	1,230	1,233,075
SBA Senior Finance II LLC, Term Loan B1, 3.25%, 3/24/21	4,461	4,454,949

		Par	
Floating Rate Loan Interests		(000)	Value
Iedia (continued)			
inclair Television Group, Inc., Term Loan B, 3.00%, 4/09/20	USD	198	\$ 197,029
ribune Media Co., Term Loan, 3.75%, 12/27/20		3,938	3,944,211
nivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		7,113	7,109,081
irgin Media Investment Holdings Ltd.:			
erm Loan E, 4.25%, 6/30/23	GBP	2,840	4,089,949
erm Loan F, 3.65%, 6/30/23	USD	2,299	2,300,174
iggo Financing Partnership:			
erm Loan B1, 3.65%, 1/15/22		1,451	1,449,112
erm Loan B2A, 3.60%, 1/15/22		944	943,114
erm Loan B3, 3.60%, 1/15/22		1,551	1,549,554
			75,272,804
letals & Mining 0.8%			73,272,804
MG Resources August 2006 Property Ltd., Term Loan B, 4.25%, 6/30/19		778	728,305
reeport McMoran Copper & Gold Inc., Term Loan A, 3.21%, 5/31/18		41	39,996
ovelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		3,542	3,529,610
			4 207 011
Iultiline Retail 2.0%			4,297,911
J s Wholesale Club, Inc.:			
st Lien Term Loan, 4.50%, 9/26/19		3,520	3,502,786
nd Lien Term Loan, 8.50%, 3/26/20		866	835,187
ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		3,668	3,685,035
udson s Bay Co., 2015 Term Loan B, 4.75%, 9/30/22		1,360	1,359,337
eiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		1,851	1,695,097
bil, Gas & Consumable Fuels 3.0%			11,077,442
alifornia Resources Corp., Term Loan A, 2.00%, 10/01/19		580	531,059
		1,068	1,072,783
ITGO Holding, Inc., 2015 Term Loan B, 9.50%, 5/12/18		1,225	534,911
brillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21			,
nergy Transfer Equity LP, Term Loan, 3.25%, 12/02/19		207	199,124
		Par	
loating Rate Loan Interests		(000)	Value
il, Gas & Consumable Fuels (continued)			
P Energy LLC, Term Loan B3, 3.50%, 5/24/18	USD	916	\$ 741,713
reen Energy Partners/Stonewall LLC, Term Loan B1, 6.50%, 11/13/21		895	868,150
IEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20		3,688	3,282,725
anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20		1,435	1,334,550
ower Buyer LLC:			
st Lien Term Loan, 4.25%, 5/06/20		506	505,030
nd Lien Term Loan, 8.25%, 11/06/20		470	451,200
amchully Midstream 3 LLC, Term Loan B, 5.75%, 10/20/21		1,456	1,237,274
eventy Seven Operating LLC, Term Loan B, 3.75%, 6/25/21 (a)(c)		263	221,660
outhcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21		92	73,179
outhcross Holdings Borrower LP, Exit Term Loan B, 3.50%, 4/13/23		88	70,586
tonewall Gas Gathering LLC, Term Loan B, 8.75%, 1/28/22		1,031	1,033,630
PF II Power LLC, Term Loan B, 5.50%, 10/02/21		2,068	2,066,549
eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22		1,668	1,571,197
TG Holdings III Corp., 1st Lien Term Loan, 4.75%, 1/15/21		591	589,909
			16 295 220
ersonal Products 0.8%			16,385,229
BTY, Inc., Term Loan B, 5.00%, 5/05/23		1,757	1,766,381
restige Brands, Inc., Term Loan B3, 3.50%, 9/03/21		2,509	2,515,126

		4,281,507
Pharmaceuticals 5.6%		
Akorn, Inc., Term Loan B, 5.25%, 4/16/21	1,458	1,465,588
Amneal Pharmaceuticals LLC, Incremental Term Loan, 4.50%, 11/01/19	1,495	1,491,204
CCC Information Services, Inc., Term Loan, 4.00%, 12/20/19	900	895,654

10 BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

MAY 31, 2016

		Par	
Floating Rate Loan Interests		(000)	Value
Pharmaceuticals (continued)		(000)	v aluc
DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	USD	4,846	\$ 4,764,626
Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22		3,426	3,377,449
Grifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21		4,208	4,216,868
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22		5,432	5,436,133
Pharmaceutical Product Development LLC, 1st Lien Term Loan, 1.00%, 8/18/22		425	425,353
Valeant Pharmaceuticals International, Inc.:			
Series A3 Tranche A, 3.71%, 10/20/18		665	655,042
Series A4 Tranche A, 3.69%, 4/01/20		626	605,596
Series C2 Term Loan B, 4.75%, 12/11/19		4,043	3,987,036
Series D2 Term Loan B, 4.50%, 2/13/19		1,986	1,959,054
Series E Term Loan B, 4.75%, 8/05/20		1,433	1,410,143
			30,689,746
Professional Services 4.0%			
Acosta Holdco, Inc., 2015 Term Loan, 4.25%, 9/26/21		1,259	1,251,891
Advantage Sales & Marketing, Inc.:			
2014 1st Lien Term Loan, 4.25%, 7/23/21		2,613	2,601,949
2014 2nd Lien Term Loan, 7.50%, 7/25/22		880	838,200
Emdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18		3,187	3,183,354
ON Assignment, Inc., 2015 Term Loan, 3.75%, 6/03/22		2,370	2,373,700
SIRVA Worldwide, Inc., Term Loan, 7.50%, 3/27/19		1,765	1,672,694
Sterling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22		2,213	2,200,253
TransUnion LLC, Term Loan B2, 3.50%, 4/09/21		7,387	7,384,657
			21,506,698
Real Estate Investment Trusts (REITs) 1.1%			
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22		2,092	2,075,384
		Par	, ,
Floating Rate Loan Interests			
Floating Rate Loan Interests Real Estate Investment Trusts (REITs) (continued)		Par (000)	Value
Real Estate Investment Trusts (REITs) (continued)	USD	(000)	Value
· ·	USD		
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23	USD	(000)	Value
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0%	USD	(000) 3,770	Value \$ 3,792,884 5,868,268
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20	USD	(000) 3,770 2,154	Value \$ 3,792,884 5,868,268 2,158,900
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21	USD	(000) 3,770	Value \$ 3,792,884 5,868,268
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.:	USD	(000) 3,770 2,154 2,437	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16	USD	(000) 3,770 2,154 2,437 113	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20	USD	(000) 3,770 2,154 2,437 113 1,130	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16	USD	(000) 3,770 2,154 2,437 113	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20	USD	(000) 3,770 2,154 2,437 113 1,130	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3%	USD	(000) 3,770 2,154 2,437 113 1,130 5,120	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18	USD	(000) 3,770 2,154 2,437 113 1,130	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC:	USD	(000) 3,770 2,154 2,437 113 1,130 5,120	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21	USD	(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC:	USD	(000) 3,770 2,154 2,437 113 1,130 5,120	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21	USD	(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4%		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759 12,775,461
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 NXP BV:		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759 12,775,461 760,525
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 NXP BV: 2015 Term Loan B, 3.75%, 12/07/20		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975 12,745 754 3,056	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759 12,775,461 760,525 3,064,156
Real Estate Investment Trusts (REITs) (continued) MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Real Estate Management & Development 2.0% CityCenter Holdings LLC, Term Loan B, 4.25%, 10/16/20 DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21 Realogy Corp.: Extended Letter of Credit, 0.48%, 10/16/16 Term Loan A, 2.69%, 10/23/20 Term Loan B, 3.75%, 3/05/20 Road & Rail 1.3% Hertz Corp., Term Loan B2, 3.00%, 3/11/18 Road Infrastructure Investment LLC: 1st Lien Term Loan, 4.25%, 3/31/21 2nd Lien Term Loan, 7.75%, 9/30/21 Semiconductors & Semiconductor Equipment 3.4% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 NXP BV:		(000) 3,770 2,154 2,437 113 1,130 5,120 4,269 1,983 975	Value \$ 3,792,884 5,868,268 2,158,900 2,429,122 112,025 1,107,400 5,128,439 10,935,886 4,256,697 1,964,687 960,375 7,181,759 12,775,461 760,525

		18,671,577
Software 5.2%		
Evertec Group LLC, Term Loan B, 3.25%, 4/17/20	1,041	1,012,823
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	3,401	3,332,241
Informatica Corp., Term Loan, 4.50%, 8/05/22	4,102	4,052,041
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21	492	403,491

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC. MAY 31, 2016

11

		Par	
Floating Rate Loan Interests		(000)	Value
Software (continued)		, í	
Kronos, Inc.:			
2nd Lien Term Loan, 9.75%, 4/30/20	USD	1,786	\$ 1,821,842
Initial Incremental Term Loan, 4.50%, 10/30/19		2,133	2,135,348
Mitchell International, Inc.:			
1st Lien Term Loan, 4.50%, 10/13/20		2,127	2,111,611
2nd Lien Term Loan, 8.50%, 10/11/21		1,600	1,477,328
SolarWinds, Inc., Term Loan, 6.50%, 2/03/23		2,900	2,899,101
Solera Holdings, Inc., Term Loan B, 5.75%, 3/03/23		1,000	1,005,420
Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22		1,925	1,923,488
SS&C Technologies, Inc.:			
2015 Term Loan B1, 4.00%, 7/08/22		5,320	5,337,557
2015 Term Loan B2, 4.00%, 7/08/22		732	734,612
			28,246,903
Specialty Retail 2.5%			
Equinox Holdings, Inc., Repriced Term Loan B, 5.00%, 1/31/20		1,300	1,299,708
Leslie s Poolmart, Inc., Term Loan, 4.25%, 10/16/19		1,106	1,105,679
Michaels Stores, Inc.:			
Incremental 2014 Term Loan B2, 4.00%, 1/28/20		2,354	2,359,914
Term Loan B, 3.75%, 1/28/20		2,213	2,215,897
Party City Holdings, Inc., 2015 Term Loan B, 4.25%, 8/19/22		3,119	3,109,419
Petco Animal Supplies, Inc.:			
2016 Term Loan B1, 5.75%, 1/26/23		833	838,227
2016 Term Loan B2, 5.64%, 1/26/23		1,621	1,630,388
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		506	506,151
Things Remembered, Inc., Term Loan B, 0.00%, 5/24/18 (a)(c)		1,490	409,842
			13,475,225
Technology Hardware, Storage & Peripherals 0.8%		1 407	1 406 066
Dell International LLC, Term Loan B2, 4.00%, 4/29/20		1,407	1,406,866
Dell, Inc., Term Loan C, 3.75%, 10/29/18		2,397	2,396,084
		Par	
Floating Rate Loan Interests		(000)	Value
Technology Hardware, Storage & Peripherals (continued)			
	USD	793	\$ 787,065
	USD	793	\$ 787,065
	USD	793	
Technology Hardware, Storage & Peripherals (continued) Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Appearal & Luxury Goods, 0.5%	USD	793	\$ 787,065 4,590,015
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5%	USD		4,590,015
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	USD	2,009	4,590,015 1,979,145
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	USD	2,009 488	4,590,015 1,979,145 362,067
Linxens France SA, Term Loan, 5.00%, 10/14/22	USD	2,009	4,590,015 1,979,145
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	USD	2,009 488	4,590,015 1,979,145 362,067
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	USD	2,009 488	4,590,015 1,979,145 362,067 498,960
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23	USD	2,009 488	4,590,015 1,979,145 362,067 498,960
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21	USD	2,009 488 495	4,590,015 1,979,145 362,067 498,960 2,840,172
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Trading Companies & Distributors 0.3%	USD	2,009 488 495	4,590,015 1,979,145 362,067 498,960 2,840,172
Cinxens France SA, Term Loan, 5.00%, 10/14/22 Fextiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 C. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Fhrifts & Mortgage Finance 0.4% G Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Frading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22	USD	2,009 488 495 2,181	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 I. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Trading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22	USD	2,009 488 495 2,181 1,394	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261
Cextiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 C. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Chrifts & Mortgage Finance 0.4% G Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Crading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 5/05/23	USD	2,009 488 495 2,181 1,394	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261
Cextiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 C. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Chrifts & Mortgage Finance 0.4% G Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Crading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 5/05/23	USD	2,009 488 495 2,181 1,394 250	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261 250,157 1,646,418
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 I. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Trading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 5/05/23 Transportation 0.2% Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22	USD	2,009 488 495 2,181 1,394	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261 250,157
Linxens France SA, Term Loan, 5.00%, 10/14/22 Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Trading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 5/05/23 Transportation 0.2% Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22 Transportation Infrastructure 0.2%	USD	2,009 488 495 2,181 1,394 250	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261 250,157 1,646,418 1,144,893
Textiles, Apparel & Luxury Goods 0.5% Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18 J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Samsonite International SA, Term Loan B, 4.00%, 5/12/23 Thrifts & Mortgage Finance 0.4% IG Investment Holdings LLC, Term Loan B, 6.00%, 10/29/21 Trading Companies & Distributors 0.3% Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22 Nexeo Solutions LLC, 2016 Term Loan, 5.25%, 5/05/23 Transportation 0.2% Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22	USD	2,009 488 495 2,181 1,394 250	4,590,015 1,979,145 362,067 498,960 2,840,172 2,172,575 1,396,261 250,157 1,646,418

1st Lien Term Loan, 4.00%, 4/13/20	4,927	4,911,486
2nd Lien Term Loan, 8.00%, 4/12/21	300	296,250
New Lightsquared LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 6/15/20 (g)	7,285	6,702,486
T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22	3,436	3,456,861
Total Floating Rate Loan Interests 134.2%		15,367,083 731,459,720

Consolidated Schedule of Investments (continued)	lackRock Floating Rate Inco	me Strategies Fund, Inc (FRA
	Par	
Non-Agency Mortgage-Backed Securities	(000)	Value
Collateralized Mortgage Obligations 0.2% Hilton USA Trust, Series 2013-HLT, Class EFX, 4.60%, 11/05/30 (b)(d)	USD 991	\$ 993,182
I		
Investment Companies Capital Markets 0.0%		
Eaton Vance Floating-Rate Income Trust	54	732
Eaton Vance Senior Income Trust	13,945	83,252
Total Investment Companies 0.0%		83,984
	Beneficial Interest	
Other Interests (h)	(000)	
Auto Components 0.0%	(500)	
Intermet Liquidating Trust, Class A	USD 256	3
Household Durables 0.3%		
Stanley Martin, Class B Membership Units (i)	1,250	1,525,000
Total Other Interests 0.3%		1,525,003
Preferred Securities Trust Preferred 0.3% Diversified Financial Services 0.3%	Shares	
GMAC Capital Trust I, Series 2, 6.41%, 2/15/40 (d)	60,894	1,520,752
Total Preferred Securities 0.3%		1,520,752
Warrants 0.0%	Shares	Value
Software 0.0% HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19,		
Strike Price \$42.27) Total Long-Term Investments	2,406	\$ 6,177
(C \$700 201 505\ 144.20)		796 476 249
(Cost \$798,381,505) 144.3%		786,476,248
Short-Term Securities		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.42% (j)(k)	3,218,564	3,218,564
Total Short-Term Securities		
(Cost \$3,218,564) 0.6%		3,218,564
Options Purchased		
(Cost \$43,022) 0.0%		
Total Investments		
(Cost \$801,643,091*) 144.9%		789,694,812
Liabilities in Excess of Other Assets (44.9)%		(244,551,251)
Net Assets 100.0%		\$ 545,143,561

^{*} As of period end, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax	cost	\$	807,399,577	
	ss unrealized appreciation	\$	5,371,601	
Gro	ss unrealized depreciation		(23,076,366)	
Net	unrealized depreciation	\$	(17,704,765)	
Not	es to Schedule of Investments			
(a)	Non-income producing security.			
(b)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be from registration to qualified institutional investors.	e reso	old in transactions exe	empt
(c)	Issuer filed for bankruptcy and/or is in default of interest payments.			
(d)	Variable rate security. Rate as of period end.			
(e)	Zero-coupon bond.			
(f)	Convertible security.			
(g)	Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rates.	t rate a	and possible payment	
(h)	Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.			
(i)	All or a portion of security is held by a wholly owned subsidiary.			
	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC. MAY 31, 2016			13

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

(j) During the period ended May 31, 2016, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares		Shares		
Affiliate	Held at August 31, 2015	Net Activity	Held at May 31, 2016	Value at May 31, 2016	Income
BlackRock Liquidity Funds, TempFund,	g ,	v	• ′	• ′	
Institutional Class		3,218,564	3,218,564	\$ 3,218,564	\$ 1,026

(k) Current yield as of period end.

Portfolio Abbreviations

ADS American Depositary Shares CAD Canadian Dollar CLO Collateralized Loan Obligation DIP Debtor-In-Possession **GBP** British Pound OTC Over-the-Counter PIK Payment-In-Kind **USD** United States Dollar

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts Contracts

			Notional	Unrealized
Short	Issue	Expiration	Value	Depreciation
(17)	10-Year U.S. Treasury Note	September 2016	\$ 2,204,688	\$ (182)

Forward Foreign Currency Exchange Contracts

Currency		C	urrency		Settlement	
Purcha	ısed		Sold	Counterparty	Date	 realized preciation
USD	956,399	CAD	1,198,000	Westpac Group	6/06/16	\$ 42,857
USD	4,023,044	GBP	2,750,000	Standard Chartered Bank	6/06/16	40,020
USD	915,156	CAD	1,192,000	Royal Bank of Canada	7/06/16	6,188
USD	4,027,383	GBP	2,750,000	Barclays Bank PLC	7/06/16	43,437
Total				· ·		\$ 132,502

BlackRock Floating Rate Income Strategies Fund, Inc.
(FRA)

OTC Options Purchased

	Put/	Expiration	Strike		
Description	Call Coun	terparty Date	Price	Contracts	Value
Marsico Parent Superholdco LLC	Call Goldman	Sachs & Co. 12/14/19	USD 942.86	44	

OTC Total Return Swaps

				Notional				
				Amount		Premiums		
	Fixed Rate/Floating	,	Expiration				Unrealized	
Reference Entity	Rate	Counterparty	Date	(000)	Value	(Received)	Appreciation	
IBoxx USD Liquid High Yield								
Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	12/20/16	USD 570	\$ (296)	\$ (385)	\$ 89	

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Fund has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Fund s own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The significant unobservable inputs used by the Global Valuation Committee in determining the price for Fair Valued Investments are typically categorized as level 3.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Fund s policy, transfers between different levels of the fair value hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Fund s policy regarding valuation of investments and derivative financial instruments, refer to the Fund s most recent financial statements as contained in its semi-annual report.

The following tables summarize the Fund s investments and derivative financial instruments categorized in the disclosure hierarchy:

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 13,972,894	\$ 3,971,910	\$ 17,944,804
Common Stocks	\$ 32,606	57,761	42,672	133,039
Corporate Bonds		31,138,358	1,671,229	32,809,587
Floating Rate Loan Interests		688,228,265	43,231,455	731,459,720
Investment Companies	83,984			83,984
Non-Agency Mortgage-Backed Securities		993,182		993,182
Other Interests			1,525,003	1,525,003
Trust Preferred	1,520,752			1,520,752
Warrants			6,177	6,177
Short-Term Securities	3,218,564			3,218,564
Total	\$ 4,855,906	\$ 734,390,460	\$ 50,448,446	\$ 789,694,812
Derivative Financial Instruments ¹				
Assets:				
Equity contracts		\$ 89		\$ 89
Forward foreign currency contracts		132,502		132,502
Liabilities:				
Interest rate contracts	\$ (182)			(182)
Total	\$ (182)	\$ 132,591		\$ 132,409

¹ Derivative financial instruments are swaps, futures contracts and forward foreign currency contracts. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3		Total
Assets:					
Cash	\$ 949,271			\$	949,271
Cash pledged for futures contracts	22,000				22,000
Foreign currency at value	7,369				7,369
Liabilities:					
Bank borrowings payable		\$ (228,000,000)		(22	28,000,000)
Total	\$ 978,640	\$ (228,000,000)		\$ (22	27,021,360)

MAY 31, 2016

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

16

BlackRock Floating Rate Income Strategies Fund, Inc.
(FRA)

During the period ended May 31, 2016, there were no transfers between Level 1 and Level 2.

A reconciliation of Level 3 investments and derivative financial instruments is presented when the Fund had a significant amount of Level 3 investments and derivative financial instruments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Asset-Backed Securities	Common Stocks	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Warrants	Total
Assets:							
Opening Balance, as of August 31, 2015	\$ 10,022,033	\$ 345,687	\$ 2,987,102	\$ 33,105,389	\$ 1,715,003	\$ 20,682	\$ 48,195,896
Transfers into Level 31				28,642,273			28,642,273
Transfers out of Level 3 ²	(3,560,344))	(944,697)	(13,076,426)			(17,581,467)
Accrued discounts/premiums	5,644		657	61,553			67,854
Net realized gain (loss)	(280,670))		(380,752)			(661,422)
Net change in unrealized appreciation							
(depreciation) ^{2,3}	(110,510)	(312,858)	(431,839)	(1,295,414)	(88,579)	(14,505)	(2,253,705)
Purchases	2,166,565	11,282	60,006	5,580,159			7,818,012
Sales	(4,270,808)	(1,439)		(9,405,327)	(101,421)		(13,778,995)
Closing Balance, as of May 31, 2016	\$ 3,971,910	\$ 42,672	\$ 1,671,229	\$ 43,231,455	\$ 1,525,003	\$ 6,177	\$ 50,448,446
Net change in unrealized appreciation (depreciation) on investments still held at May 31, 2016 ⁴	\$ (98,282)	\$ (225,062)	\$ (431,840)	\$ (1,300,869)	\$ (88,579)	\$ (14,504)	\$ (2,159,136)

¹ As of May 31, 2016, the Fund used observable inputs in determining the value of certain investments. As of May 31, 2016, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$28,642,273 transferred from Level 2 to Level 3 in the disclosure hierarchy.

BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.

MAY 31, 2016

17

² As of May 31, 2016, the Fund used significant unobservable inputs in determining the value of certain investments. As of May 31, 2016, the Fund used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$17,581,467 transferred from Level 3 to Level 2 in the disclosure hierarchy.

³ Included in the related net change in unrealized appreciation (depreciation).

⁴ Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments held as of May 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

The Fund s investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in significantly lower or higher value of such Level 3 investments.

Item 2 Controls and Procedures

- The registrant s principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock Floating Rate Income Strategies Fund, Inc.

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Floating Rate Income Strategies Fund, Inc.

Date: July 22, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Floating Rate Income Strategies Fund, Inc.

Date: July 22, 2016

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock Floating Rate Income Strategies Fund, Inc.

Date: July 22, 2016